Table S4. Comparison of proposed model results on 1-day, 3-day, and 5-day predictions.

|  |  |
| --- | --- |
|  | Proposed Method |
| 1-day prediction | 3-day prediction | 5-day prediction |
| MSE | MAE | R² | MSE | MAE | R² | MSE | MAE | R² |
| DJIA | 0.0188  | 0.1091  | 0.9771  | 0.0441  | 0.1643  | 0.9451  | 0.0655  | 0.2023  | 0.9169  |
| N225 | 0.1004  | 0.2546  | 0.9126  | 0.2097  | 0.3558  | 0.8112  | 0.3081  | 0.4242  | 0.7129  |
| HSI | 0.0059  | 0.0613  | 0.9291  | 0.0104  | 0.0809  | 0.8733  | 0.0146  | 0.0945  | 0.8212  |
| SSE | 0.0185  | 0.1044  | 0.9525  | 0.0331  | 0.1347  | 0.9130  | 0.0457  | 0.1626  | 0.8782  |
| BSE | 0.0141  | 0.0927  | 0.9676  | 0.0300  | 0.1354  | 0.9296  | 0.0467  | 0.1692  | 0.8881  |
| SET | 0.0531  | 0.1870  | 0.9700  | 0.1016  | 0.2530  | 0.9428  | 0.1606  | 0.3189  | 0.9094  |